

INFORMATION DISCLOSURE STATEMENT BY APPLICANT (Not for submission under 37 CFR 1.99)

| | |
|------------------------|--------------|
| Application Number | 10804631 |
| Filing Date | 2004-03-19 |
| First Named Inventor | Burns |
| Art Unit | 3628 |
| Examiner Name | Not Assigned |
| Attorney Docket Number | 02-184-C |

U.S.PATENTS

| Examiner Initial* | Cite No | Patent Number | Kind Code ¹ | Issue Date | Name of Patentee or Applicant of cited Document | Pages, Columns, Lines where Relevant Passages or Relevant Figures Appear |
|-------------------|---------|---------------|------------------------|------------|---|--|
| /J.L./ | 1 | 4599192 | | 1986-05-13 | Laborde | |
| /J.L./ | 2 | 6996540 | | 2006-02-07 | May | |
| /J.L./ | 3 | 7225153 | | 2007-05-29 | Lange | |

If you wish to add additional U.S. Patent citation information please click the Add button.

U.S.PATENT APPLICATION PUBLICATIONS

| Examiner Initial* | Cite No | Publication Number | Kind Code ¹ | Publication Date | Name of Patentee or Applicant of cited Document | Pages, Columns, Lines where Relevant Passages or Relevant Figures Appear |
|-------------------|---------|--------------------|------------------------|------------------|---|--|
| /J.L./ | 1 | 20010049651 | | 2001-12-06 | Selleck | |
| /J.L./ | 2 | 20020194115 | | 2002-12-19 | Nordlicht et al. | |
| /J.L./ | 3 | 20030101125 | | 2003-05-29 | McGill et al. | |

If you wish to add additional U.S. Published Application citation information please click the Add button.

FOREIGN PATENT DOCUMENTS

**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**
(Not for submission under 37 CFR 1.99)

| | | |
|------------------------|--------------|------------|
| Application Number | | 10804631 |
| Filing Date | | 2004-03-19 |
| First Named Inventor | Burns | |
| Art Unit | 3628 | |
| Examiner Name | Not Assigned | |
| Attorney Docket Number | 02-184-C | |

| Examiner Initial* | Cite No | Foreign Document Number ³ | Country Code ² ; | Kind Code ⁴ | Publication Date | Name of Patentee or Applicant of cited Document | Pages, Columns, Lines where Relevant Passages or Relevant Figures Appear | T ⁵ |
|-------------------|---------|--------------------------------------|-----------------------------|------------------------|------------------|---|--|--------------------------|
| | 1 | | | | | | | <input type="checkbox"/> |

If you wish to add additional Foreign Patent Document citation information please click the Add button

NON-PATENT LITERATURE DOCUMENTS

| Examiner Initials* | Cite No | Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc), date, pages(s), volume-issue number(s), publisher, city and/or country where published. | T ⁵ |
|--------------------|---------|---|--------------------------|
| /J.L./ | 1 | McInish et al., "An Analysis of Intraday Patterns in BidAsk Spreads for NYSE Stocks", The Journal of Finance, Vol. 47, no. 2 (June 1992), pp. 753-764 | <input type="checkbox"/> |

If you wish to add additional non-patent literature document citation information please click the Add button

EXAMINER SIGNATURE

| | | | |
|--------------------|-------------------|-----------------|------------|
| Examiner Signature | /Jessica Lemieux/ | Date Considered | 04/18/2008 |
|--------------------|-------------------|-----------------|------------|

*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through a citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

¹ See Kind Codes of USPTO Patent Documents at www.USPTO.GOV or MPEP 901.04. ² Enter office that issued the document, by the two-letter code (WIPO Standard ST.3). ³ For Japanese patent documents, the indication of the year of the reign of the Emperor must precede the serial number of the patent document. ⁴ Kind of document by the appropriate symbols as indicated on the document under WIPO Standard ST.16 if possible. ⁵ Applicant is to place a check mark here if English language translation is attached.